FIG. 7

CBOE NBBO DISPLAY:MONTH FILTER MSG

DISPLAY OPTIONS HELP

[ ] [SD] [ROLL] [MON] [STK] [ALL] | ⊘ ◁ ▷ | CLASS [MSFT ▽] MONTH [JUL ▽] [GO]

NBBO	CALL QUOTE		PUT QUOTE	NBBO
T1 P 120.90 - 120.90 C T1	T1 * 120.70 - 120.90 * T1	MSGOJUL70	5H * 120.30 - 120.50 * 5H	5H C 120.90 - 120.90 C 5H
15 C 120.90 - 121.10 C 15	15 * 120.90 - 121.10 * 15	MSGOJUL75	1T * 120.50 - 120.70 * 1T	1T A 121.10 - 120.70 C 1T
15 C 120.90 - 121.10 C 15	15 * 120.90 - 121.10 * 15	MSGOJUL80	1H * 120.10 - 120.30 * 1H	1H N 120.50 - 120.90 C 1H
15 C 120.90 - 121.10 C 15	15 * 120.90 - 121.10 * 15	MSGOJUL85	1T * 120.50 - 120.70 * 1T	1T C 120.50 - 120.70 C 1T
5H N 120.70 - 120.90 C 5H	5H * 120.30 - 120.50 * 5H	MSGOJUL90	1T * 120.50 - 120.70 * 1T	1T P 120.70 - 120.70 C 1T
15 C 120.90 - 121.10 C 15	15 * 120.90 - 121.10 * 15	MSGOJUL95	1T * 120.70 - 120.90 * 1T	1T C 120.90 - 120.90 C 1T
1H A 120.30 - 120.70 C 1H	1H * 120.10 - 120.30 * 1H	MSGOJUL100	1H * 120.10 - 120.30 * 1H	1T A 120.90 - 120.90 C 1T
1T N 121.10 - 120.90 C 1T	1T * 120.70 - 120.90 * 1T	MSGOJUL105	1H * 120.10 - 120.30 * 1H	1H N 120.70 - 120.30 C 1H
1T C 120.50 - 120.70 C 1T	1T * 120.50 - 120.70 * 1T	MSGOJUL110	15 * 120.90 - 121.10 * 15	15 A 121.10 - 121.10 C 15
1T C 121.10 - 120.70 C 1T	1T * 120.50 - 120.70 * 1T	MSGOJUL115	1H * 120.10 - 120.30 * 1H	1H A 120.50 - 120.70 C 1H
5H C 120.50 - 120.30 C 5H	5H * 120.30 - 120.50 * 5H	MSGOJUL120	1H * 120.10 - 120.30 * 1H	1H P 120.50 - 120.70 C 1H
1H C 120.30 - 120.10 C 1H	1H * 120.10 - 120.30 * 1H	MSGOJUL125	5H * 120.30 - 120.50 * 5H	5H A 120.50 - 120.50 C 5H
15 C 120.90 - 121.10 C 15	15 * 120.50 - 120.70 * 15	MSGOJUL130	5H * 120.30 - 120.50 * 5H	5H A 120.70 - 120.50 C 5H
5H X 120.50 - 120.50 C 5H	5H * 120.70 - 120.90 * 5H	MSGOJUL135	1H * 120.10 - 120.30 * 1H	1H X 120.70 - 120.50 C 1H
T1 C 120.70 - 120.90 C T1	T1 * 120.70 - 120.90 * T1	MSGOJUL140	1H * 120.10 - 120.30 * 1H	1H C 120.90 - 120.70 C 1H
5H H 120.90 - 120.90 C 5H	5H * 120.30 - 120.50 * 5H	MSGOJUL145	15 * 120.90 - 121.10 * 15	15 P 121.10 - 121.10 C 15

MSFT-112.20-2.96 B-112.40 A 112.50 S 16650 V 53921800

1000112.10 MSFT 1000112.10 MSFT 1000112.10 MSFT 1000112.10 MSFT 1000112.10 MSFT 1000112.10 MSFT 1000112.10 MSFT 1

SENT A SERIES DISPLAY REQUEST FOR: MSFT, FILTERING ON JUL   AS OF: MON MAY 21,2001@12:57:00 ET

WARNING:APPLET WINDOW

FIG. 8

CBOE NBBO DISPLAY: STRIKE FILTER MSX
DISPLAY OPTIONS HELP

SD ROLL MON STK ALL

CLASS MSFT   STRIKE 90   GO

NBBO	CALL QUOTE		PUT QUOTE	NBBO
1H A 120.50 - 120.30 C 1H	1H * 120.10 - 120.30 * 1H	MSG01MAY85	T1 * 120.70 - 120.90 * T1	T1 A 120.90 - 120.90 C T1
1T A 120.90 - 120.70 C 1T	1T * 120.50 - 120.70 * 1T	MSG01MAY90	T1 * 120.70 - 120.90 - T1	T1 A 121.10 - 120.90 C T1
1T P 121.10 - 120.70 C 1T	1T * 120.50 - 120.70 * 1T	MSG01MAY95	15 * 120.90 - 121.10 * 15	15 C 120.50 - 120.90 C 15
5H P 121.10 - 120.50 C 5H	5H * 120.30 - 120.50 * 5H	MSG01JUN85	1T * 120.50 - 120.70 * 1T	1T C 120.50 - 120.70 C 1T
15 A 121.10 - 121.10 C 15	15 * 120.90 - 121.10 * 15	MSG01JUN90	T1 * 120.70 - 120.90 * T1	T1 C 120.70 - 120.90 C T1
15 C 120.90 - 121.10 C 15	15 * 120.90 - 121.10 * 15	MSG01JUN95	1H * 120.10 - 120.30 * 1H	1H C 120.30 - 120.30 C 1H
15 P 121.10 - 121.10 C 15	1T * 120.90 - 121.10 * 15	MSG01JUL85	5H * 120.30 - 120.50 * 5H	5H C 120.30 - 120.90 C 5H
1T P 120.90 - 120.70 C 5H	1T * 120.50 - 120.70 * 1T	MSG01JUL90	T1 * 120.70 - 120.90 * T1	T1 C 120.70 - 120.90 C T1
5H X 120.90 - 120.70 C 5H	5H * 120.30 - 120.50 * 5H	MSG01JUL95	15 * 120.90 - 121.10 * 15	15 C 120.90 - 121.10 C 15
5H C 120.70 - 120.50 C 5H	5H * 120.30 - 120.50 * 5H	MSG01OCT85	5H * 120.30 - 120.50 * 5H	X 120.90 - 120.90 C 5H
15 C 120.90 - 121.10 C 15	15 * 120.90 - 121.10 * 15	MSG01OCT90	T1 * 120.70 - 120.90 * T1	A 120.90 - 120.90 C T1
5H A 120.50 - 120.50 C 15	5H * 120.30 - 120.50 * 5H	MSG01OCT95	T1 * 120.70 - 120.90 * T1	N 121.10 - 120.90 C T1
15 C 120.90 - 121.10 C 15	15 * 120.90 - 121.10 * 15	MSX02JAN85	5H * 120.30 - 120.50 * 5H	N 120.90 - 120.50 C 5H
5H A 120.50 - 120.70 C 5H	5H * 120.10 - 120.30 * 5H	MSX02JAN90	1T * 120.70 - 120.70 * 1T	N 120.90 - 120.70 C 1T
1H N 121.10 - 120.30 C 1H	1H * 120.10 - 120.30 * 1H	MSX02JAN95	15 * 120.90 - 121.10 * 15	C 120.90 - 121.10 C 15

MSFT-112.20-2.96 B-112.00 A 112.10 S 16660 V 539212800

MSFT 1000112.10 MSFT 1000112.10 MSFT 1000112.10 MSFT 1000112.10 MSFT 1000112.10 MSFT 1000112.10

PRESS GO BUTTON OR ENTER KEY TO SUBMIT REQUEST

AS OF: MON MAY 21,2001@12:57:43 ET

WARNING: APPLET WINDOW

FIG. 9

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SYMBOL IBM-E   DISPLAY P PUTS/CALLS   ZERO VOLUME ISSUES

USE PAGE UP, PAGE DOWN, ↑, ↓

IBM	N_L ↑	99.26	CHG	+3.86	B N	99.17	A O	99.19 S	12x2 VLM	8524000
M	2.35 OPN	94.00	H	99.68	LO	93.97	AH	134.93 AL	80.06 LTV	1000
	C	95.40	EPS	4.44	PE	22.36	DIV	0.52 YLD	0.52 EX	2/07/01

Y/M/S	ROOT	CALLS	L	CHG	B	A	PUTS	L	CHG	B	A
APR65.00E	IBM	DM↓	25.50	PC	34.20	35.00	PM↓	0.15	-0.15	0.10	0.20
APR70.00E	IBM	DN↑	29.30	+8.30	29.30	30.10	PN↓	0.25	-0.30	0.15	0.35
APR75.00E	IBM	DO↑	35.00	PC	24.50	25.30	PO↓	0.50	-0.40	0.45	0.60
APR80.00E	IBM	DP↑	20.00	+4.50	19.90	20.60	PP↓	0.75	-0.60	0.65	0.90
APR85.00E	IBM	DQ↑	16.00	+3.70	15.40	16.10	PQ↓	1.35	-0.95	1.25	1.30
APR90.00E	IBM	DR↓	11.40	+3.30	11.20	11.80	PR↓	2.15	-1.45	2.00	2.15
APR95.00E	IBM	DS↑	8.00	+2.60	7.70	8.10	PS↓	3.40	-2.10	3.20	3.50
APR100.0E	IBM	DT↑	4.80	+1.60	4.80	5.20	PT↑	5.30	-3.30	5.30	5.70
APR105.0E	IBM	DA↑	2.90	+1.30	2.75	3.00	PA↑	8.70	-3.10	8.20	8.70
APR110.0E	IBM	DB↓	1.50	+0.70	1.45	1.60	PB↑	12.60	-3.60	11.90	12.50
APR115.0E	IBM	DC↓	0.80	+0.30	0.70	0.80	PC↓	18.00	-3.50	16.20	16.80
APR120.0E	IBM	DD↑	0.40	+0.20	0.30	0.50	PD↓	25.00	PC	20.70	21.40
APR125.0E	IBM	DE↑	0.20	+0.05	0.15	0.25	PE↑	26.40	-7.60	25.50	26.20
APR130.0E	IBM	DF↑	0.10	—	0.05	0.20	PF↑	29.30	PC	30.40	31.10
APR135.0E	IBM	DG↑	0.10	PC	0.00	0.15	PG↑	42.87	PC	35.40	36.10
APR140.0E	IBM	DH↑	0.10	PC	0.00	0.15	PH↑	25.50	PC	40.40	41.10
APR145.0E	IBM	DI↓	0.05	PC	0.00	0.15	PI↑	24.12	PC	45.40	46.10
APR150.0E	IBM	DJ↓	0.10	PC	0.00	0.10	PJ↓	55.00	PC	50.40	51.10
APR155.0E	IBW	DK↓	0.05	PC	0.00	0.10	PK↑	37.62	PC	55.40	56.10